RSSD ID: 34014

Federal Financial Institutions Examination Council

Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks—FFIEC 002

Report at the close of business December 31, 2013

(20131231)
(RCON 9999)

This report is required by law 12 U.S.C. § 3105(c)(2); 12 U.S.C. § 1817(a); and 12 U.S.C. § 3102(b).

Please read carefully "Instructions for Preparation of the Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks."

Please indicate legal status: ☐ Branch ☐ Agency
Indicate FDIC insurance status: ☐ Insured ☐ Uninsured

Indicate the number of branches or agencies included in this report: 1
(RCON 9395)

Legal Title(s) and Address(es) of Branch(es) or Agency(ies) included in this report:
STANDARD CHARTERED BK NY BR

Legal Title 1095 AVENUE OF THE AMERICAS	Legal Title
Street Address NEW YORK	Street Address
City NY	County 10036	City	County
State	Zip Code	State STANDARD CHARTERED BANK	Zip Code

Legal Title	Legal Title of Foreign Bank Parent LONDON ENGLAND
Street Address	City	County
City	County	
State	Zip Code	

NOTE: This report must be signed by the Chief Financial Officer (CFO) (or by the individual performing an equivalent function) and attested by the senior executive officer.

I, the undersigned CFO (or equivalent) of the branch or agency specified do hereby declare that this Report of Assets and Liabilities (including the supporting schedules and supplement) has been prepared in conformance with the instructions issued by the Federal Financial Institutions Examination Council and is true to the best of my knowledge and belief.

I,
_____
Name of Senior Executive Officer

_____
Title of Senior Executive Officer

attest the correctness of this Report of Assets and Liabilities (including the supporting schedules and supplement) and declare that it has been examined by us, and to the best of our knowledge and belief, has been prepared in conformance with the instructions issued by the Federal Financial Institutions Examination Council and is true and correct.

_____
Signature of Chief Financial Officer (or Equivalent)

_____
Signature of Senior Executive Officer

Return original and 2 copies to the Federal Reserve Bank in whose district the branch or agency is located.
FDIC-insured branches should file one copy with the appropriate FDIC Regional Office (Supervision).

Public reporting burden associated with the FFIEC 002 is estimated to average 25.43 hours per response including time to gather and maintain data in the required form and to review instructions and complete the information collection. A Federal agency may not conduct or sponsor, and an organization (or a person) is not required to respond to a collection of information, unless it displays a currently valid OMB control number. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551 and to Office of Information and Regulatory Affairs, Office of Management and Budget, Washington, DC 20503.

12/2013

Schedule L—Derivatives and Off-Balance-Sheet Items

NOTE: *Exclude* all transactions with related depository institutions.

Dollar Amounts in Thousands		Total Reporting Branch or Agency Including Its IBF		
		RCFD		
1. Commitments to make or purchase loans		3423	12547780	1.
2. Spot foreign exchange contracts		8765	1876027	2.
3. Standby letters of credit:				
a. Total		3375	4570500	3.a.
(1) To U.S. addressees (domicile)		3376	2782018	3.a.(1)
(2) To non-U.S. addressees (domicile)		3377	1788482	3.a.(2)
b. Amount of total standby letters of credit in item 3.a conveyed to others through participations		3378	0	3.b.
4. Commercial and similar letters of credit		3411	749886	4.
5. Not applicable.				

	(Column A) Guarantor			(Column B) Beneficiary			
6. Credit derivatives:	RCFD			RCFD			
a. Notional amounts:							
(1) Credit default swaps	C968		0	C969		0	6.a.(1)
(2) Total return swaps	C970		0	C971		0	6.a.(2)
(3) Credit options	C972		0	C973		0	6.a.(3)
(4) Other credit derivatives	C974		0	C975		0	6.a.(4)
b. Gross fair values:							
(1) Gross positive fair value	C219		0	C221		0	6.b.(1)
(2) Gross negative fair value	C220		0	C222		0	6.b.(2)

		Total Reporting Branch or Agency Including Its IBF		
		RCFD		
7. All other off-balance-sheet contingent liabilities greater than or equal to 1/2 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i		5602	0	7.
List below each component of this item greater than or equal to 1 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i:	RCFD			
a. TEXT 5598		5598	0	7.a.
b. TEXT 5600		5600	0	7.b.
c. TEXT 5601		5601	0	7.c.
8. All other off-balance-sheet contingent claims (assets) greater than or equal to 1/2 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i		5603	2638907	8.
List below each component of this item greater than or equal to 1 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i:	RCFD			
a. TEXT 5604 Unfunded risk participations-received.		5604	2638907	8.a.
b. TEXT 5605		5605	0	8.b.
c. TEXT 5606		5606	0	8.c.

06/2012

Schedule L—Continued

NOTE: *Exclude* all transactions with related depository institutions.

Dollar Amounts in Thousands / Derivatives Position Indicators[1]	(Column A) Interest Rate Contracts RCFD		(Column B) Foreign Exchange Contracts[2] RCFD		(Column C) Equity Derivative Contracts RCFD		(Column D) Commodity and Other Contracts RCFD		
9. Gross amounts (e.g., notional amounts):									
a. Futures contracts......	8693	0	8694	0	8695	0	8696	0	9.a.
b. Forward contracts.....	8697	22354	8698	132751857	8699	0	8700	0	9.b.
c. Exchange-traded option contracts:									
(1) Written options ...	8701	0	8702	0	8703	0	8704	0	9.c.(1)
(2) Purchased options	8705	0	8706	0	8707	0	8708	0	9.c.(2)
d. Over-the-counter option contracts:									
(1) Written options	8709	209887	8710	6546899	8711	0	8712	0	9.d.(1)
(2) Purchased options	8713	0	8714	1519922	8715	0	8716	0	9.d.(2)
e. Swaps	3450	1828593	3826	626841	8719	0	8720	0	9.e.
10. Total gross notional amount of derivative contracts held for trading	A126	2044834	A127	141445519	8723	0	8724	0	10.
11. Total gross notional amount of derivative contracts held for purposes other than trading	8725	16000	8726	0	8727	0	8728	0	11.
12. Gross fair values of derivative contracts:									
a. Contracts held for trading:									
(1) Gross positive fair value............	8733	28271	8734	1719559	8735	0	8736	0	12.a.(1)
(2) Gross negative fair value	8737	26977	8738	1938269	8739	0	8740	0	12.a.(2)
b. Contracts held for purposes other than trading:									
(1) Gross positive fair value............	8741	0	8742	0	8743	0	8744	0	12.b.(1)
(2) Gross negative fair value	8745	37	8746	0	8747	0	8748	0	12.b.(2)

1. For each column, sum of items 9.a through 9.e must equal sum of items 10 and 11.
2. Spot foreign exchange is reported in Schedule L, item 2.